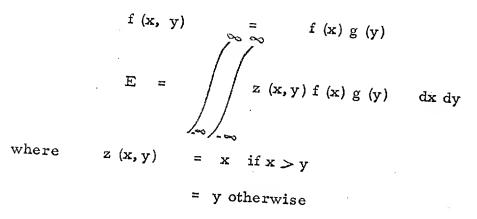
## Approved For Release 2002/01/09: CIA-RDP80B01138A000100070031-3

To Find

Expected value of the larger of x or y, let f(x) and g (y) be probability density of x and y, respectively



Then,

$$E = \int_{-\infty}^{\infty} g(y) \int_{-\infty}^{y} f(x) dx + \int_{x}^{x} f(x) dx dy$$